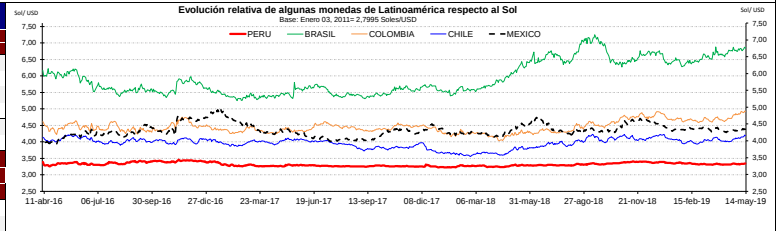


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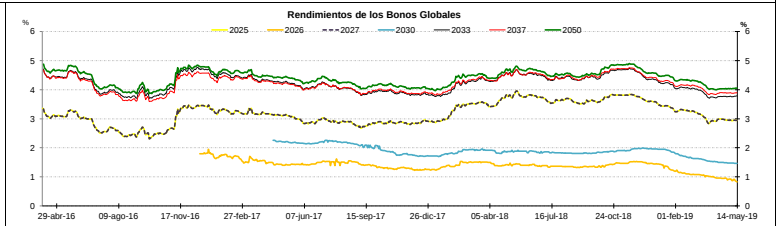
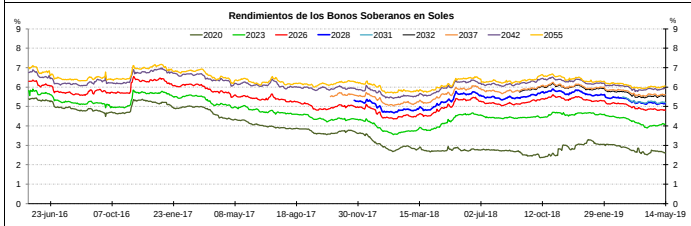
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Indicadores Principales							
Indicadores principales		Periodo	Actual	Anterior	Indicadores	Hoy (pbs)	Cambio
							Diario Semanal
PBI (mensual, var % yoy)		Feb-19	2.09	1.58	CDS 3y	33	1 6
Inflación IPC (var % yoy)		Apr-19	2.59	2.25	CDS 5y	66	2 7
Inflación subyacente (var % yoy)		Mar-19	2.56	2.39	CDS 10y	123	2 8
Inflación meta (var % yoy)		May-19	2.00	2.00	EMBI+	113	5 10
Desempleo (%)		Mar-19	8.20	7.60	SPBVL PERU GEN	20 021	0.32% -3.22%
Balanza comercial (US\$ Millones)		Mar-19	392	257	SPBVL LMA 25	26 122	-0.69% -3.95%
Tasa de política monetaria (%)		May-19	2.75	2.75	Volatilidad bono soberano (10 años) -Anualizada		0.40% 6.39%
Deuda de largo plazo		S&P			Fitch		
Moneda extranjera		BBB+			Moody's		
Moneda local		A-			NICE		

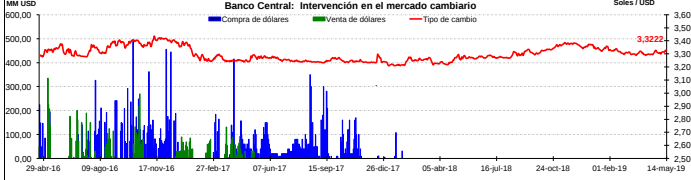
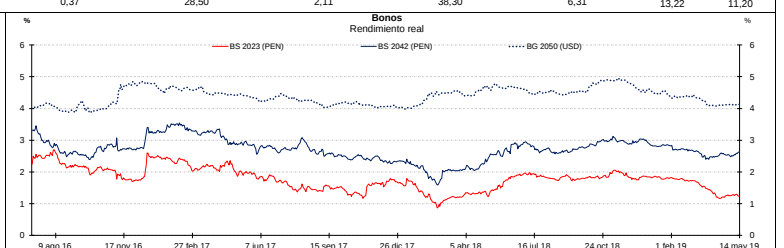
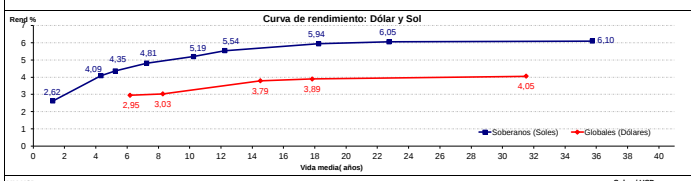
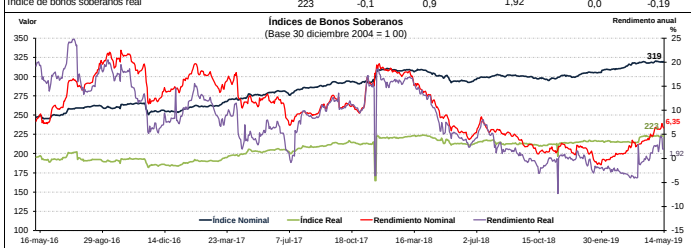


Letras y bonos				Saldo vigente	Cupón %	Precio				Rendimiento				Nº de Operaciones del día	Última Negociación*		Duración	Duración	Vida media	Rendimiento medio histórico
Descripción	ISIN	Nombre	Intereses corrientes SI	Millones soles		Postura	Última negociación del día		Promedio ponderado	Postura	Última negociación del día		Promedio ponderado		Día	Montos (Millones Soles)	Años	Modificada	Años	
						Compra	Venta			Compra	Venta									
22-may-19	PEP010007699	LTP22MAY19	-	305	-	-	-	-	99.95	-	-	-	2.44	-	06-mar-19	1	0.02	0.02	0.02	2.90
19-jun-19	PEP010007707	LTP19JUN19	-	218	-	-	-	-	99.76	-	-	-	2.46	-	03-abr-19	24	0.10	0.10	0.10	2.90
17-jul-19	PEP010007715	LTP17JUL19	-	238	-	-	-	-	99.57	-	-	-	2.47	-	17-abr-19	75	0.18	0.17	0.18	2.91
21-ago-19	PEP010007723	LTP21AGO19	-	159	-	-	-	-	99.33	-	-	-	2.48	-	08-may-19	1	0.28	0.27	0.28	2.92
18-sep-19	PEP010007731	LTP18SEP19	-	149	-	-	-	-	99.13	-	-	-	2.50	-	27-mar-19	26	0.35	0.34	0.35	2.94
16-oct-19	PEP010007749	LTP16OCT19	-	121	-	-	-	-	98.94	-	-	-	2.51	-	24-abr-19	33	0.43	0.42	0.43	2.95
20-nov-19	PEP010007756	LTP20NOV19	-	60	-	-	-	-	98.69	-	-	-	2.53	7	06-feb-19	1	0.53	0.51	0.53	2.97
04-dic-19	PEP010007764	LTP04DIC19	-	29	-	-	-	-	98.59	-	-	-	2.54	-	20-mar-19	9	0.57	0.55	0.57	2.98
22-ene-20	PEP010007772	LTP22ENE20	-	123	-	-	-	-	98.24	-	-	-	2.55	-	08-may-19	48	0.70	0.69	0.70	3.01
19-feb-20	PEP010007780	LTP19FEB20	-	30	-	-	-	-	98.04	-	-	-	2.57	-	13-mar-19	23	0.78	0.76	0.78	3.03
18-mar-20	PEP010007788	LTP18MAR20	-	84	-	-	-	-	97.84	-	-	-	2.58	-	10-abr-19	37	0.86	0.84	0.86	3.05
15-abr-20	PEP010007806	LTP15ABR20	-	54	-	-	-	-	97.63	-	-	-	2.59	5	24-abr-19	33	0.94	0.91	0.94	3.08
12-ago-20	PEP01000C33	SB12AGO20	19.71	644	7.840	-	-	-	106.30	-	-	-	2.62	-	09-may-19	2.0	1.21	1.18	1.24	4.11
12-sep-23	PEP01000C4N3	SB12SEP23	8.90	5.887	5.200	104.19	104.30	104.22	104.27	4.11	4.08	4.10	4.09	5	14-may-19	13.0	3.97	3.81	4.33	5.09
12-ago-24	PEP01000C4W4	SB12AGO24	14.33	11.393	5.700	106.08	106.13	106.13	106.16	4.37	4.36	4.36	4.35	13	14-may-19	32.0	4.64	4.45	5.24	5.29
12-ago-26	PEP01000C0J9	SB12AGO26	20.61	12.515	8.200	120.49	120.52	120.52	120.45	4.80	4.80	4.80	4.81	56	14-may-19	184.0	5.76	5.50	7.24	5.67
12-ago-28	PEP01000C0D1	SB12AGO28	15.96	14.471	6.350	108.72	108.76	108.64	108.69	5.14	5.14	5.15	5.14	24	14-may-19	64.0	7.24	6.88	9.24	5.96
12-feb-29	PEP01000C5F6	SB12FEB29E	14.93	13.577	5.940			105.58	105.56	5.19		5.19	5.19	102	14-may-19	424.8	7.60	7.23	9.74	6.01
12-ago-31	PEP01000C4G7	SB12AGO31	17.47	14.292	6.950	112.25	112.30	112.30	112.35	5.55	5.55	5.55	5.54	9	14-may-19	61.5	8.67	8.22	12.24	6.19
12-ago-32	PEP01000C5E9	SB12AGO32	15.46	13.382	6.150	104.98	105.03	104.94	105.01	5.61	5.60	5.61	5.60	27	14-may-19	77.0	9.36	8.86	13.24	6.27
12-ago-37	PEP01000C221	SB12AGO37	17.35	12.553	6.900	110.58	110.64	110.58	110.62	5.94	5.94	5.94	5.94	17	14-may-19	58.1	11.03	10.41	18.24	6.46
12-feb-42	PEP01000C4L7	SB12FEB42	17.22	4.443	6.850	-	-	-	108.80	-	-	-	6.05	-	08-may-19	10.0	12.31	11.61	22.74	6.54
12-feb-55	PEP01000C4S2	SB12FEB55	16.88	2.272	6.714	-	-	-	108.92	-	-	-	6.10	-	29-abr-19	10.0	14.68	13.83	35.74	6.64
13-oct-24	PEP01000C789	SB13OCT24	8.50	1.323	6.84% + VAC	-	-	-	125.31	-	-	-	1.88	-	05-mar-18	5.0	4.77	4.68	5.41	3.09
12-feb-30	PEP01000C4U8	SB12FEB30	8.05	87	2.89%+VAC	-	-	-	106.54	-	-	-	2.18	-	05-mar-18	5.0	9.45	9.25	10.74	3.46
31-ene-35	PEP01000C4V5	SB13ENE35	30.75	1.359	7.39% + VAC	-	-	-	162.07	-	-	-	2.54	-	14-ene-19	51.0	10.97	10.70	15.71	3.57
12-feb-40	PEP01000C4V6	SB12FEB40	8.76	258	3.14%+VAC	-	-	-	107.48	-	-	-	2.65	-	14-ene-19	80.0	15.74	15.33	20.74	3.67
12-ago-46	PEP01000C1S8	SB12AGO46	13.68	615	3.83% + VAC	-	-	-	120.37	-	-	-	2.74	-	24-may-18	15.0	18.24	17.75	27.24	3.77
12-feb-54	PEP01000C4T0	SB12FEB54	9.12	434	3.26%+VAC	-	-	-	113.28	-	-	-	2.66	-	03-feb-17	1.0	22.07	21.50	34.74	3.87

Bonos globales																		
Bonos	ISIN	Saldo vigente Millones dólares	Cupón %	Precio	Cambio		Precio diferencial compra / venta	Rendimiento %	Cambio (bps.)		Diferencial sobre Tesoro (Pb)	Cambio (Pbs.)		Análisis de sensibilidad			Vida media años	
					Diario	Semanal			Diario	Semanal		Diario	Semanal	Duración años	Duración modificada	Convexidad		
Peru Global 25	US715638AS19	1.793	7,350	124.71	0.00	-0.09	0.34	2.95	0	0	54	24	28	5.12	5.05	0.31	6.28	
Peru Global 26	XS1315181708	€1.100	2.750	112.49	0.10	0.29	0.55	0.83	-2	-5	123	-1	-2	6.21	6.16	0.46	6.81	
Peru Global 27	US715638BU55	1.250	4,125	107.99	0.06	-0.10	0.30	3.03	-1	1	37	-2	2	6.35	6.25	0.57	7.39	
Peru Global 30	XS1373156618	€1.000	3,750	122.65	0.03	0.08	0.67	1.47	0	-1	156	0	2	9.05	8.98	1.00	10.87	
Peru Global 33	US715638AP79	2.188	8,750	155.03	-0.06	-0.42	0.52	3.79	0	2	113	-1	6	9.47	9.29	1.16	14.74	
Peru Global 37	US715638AU64	1.165	6,550	133.97	0.15	-0.14	0.42	3.89	-1	1	123	-2	4	11.70	11.47	1.61	18.09	
Peru Global 50	US715638BM30	2.545	5,625	127.80	0.07	-0.36	0.41	4.05	0	2	121	-1	3	16.55	16.23	3.90	31.98	



Índice de bonos soberanos																		
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice											
		Diario	Semanal		Diario	Semanal	12-ago-20	12-sep-23	12-ago-24	12-ago-26	12-ago-28	12-feb-29	12-ago-31	12-ago-32	12-ago-37	12-feb-42	12-feb-55	
Índice de bonos soberanos nominal	319	0,34	0,39	6,35	-0,4	0,3	0,00	5,32	10,54	13,15	13,71	0,00	12,36	14,06	12,29	12,10	4,29	
Índice	Valor	Cambio		Rend anual %	Cambio (pbs.)		Composición del índice											
		Diario	Semanal		Diario	Semanal	13-jul-19	13-oct-24	12-feb-30	31-ene-35	12-feb-40	12-ago-46	12-feb-54					
Índice de bonos soberanos real	223	-0,07	0,9	1,92	0,0	-0,19	28,50	2,11	38,30	6,31	13,22	11,20						



Moneda		Spot	Cambio (%)					
			1 S	1 M	3 M	6 M	12 M	
Sol (Soles / Dólar)		3.32	0.24	0.74	-0.31	-1.45	2.02	
Forwards Soles		1 M	Plazos					
			2 M	3 M	6 M	9 M	12 M	
Sol (Soles / Dólar)		3.34	3.34	3.36	3.38	3.36	3.37	
Tasas de interés (%)		ON	Plazos					
			1 S	1 M	3 M	6 M	12 M	
Tasa interbancaria soles %		2.75	3.58	4.82	4.93	5.06	5.35	
Tasa interbancaria dólares %		1.75	0.22	1.15	1.64	1.76	2.02	
Operaciones en el mercado cambiario con el público (millones de US\$)								
Mercado spot		Días						
	14-May-19	13-May-19	10-May-19	9-May-19	8-May-19	7-May-19	6-May-19	
Compras	321	321	356	416	293	283	288	
Ventas	303	303	361	705	249	229	465	
Compras Forward		Días						
	14-May-19	13-May-19	10-May-19	9-May-19	8-May-19	7-May-19	6-May-19	
Pacidades	110	110	204	105	112	215		
Vencidas	34	34	246	42	28	220	126	
Ventas Forward		Días						
	14-May-19	13-May-19	10-May-19	9-May-19	8-May-19	7-May-19	6-May-19	
Pacidades	210	210	428	344	156	156	37	
Vencidas	37	37	394	360	201	278	173	

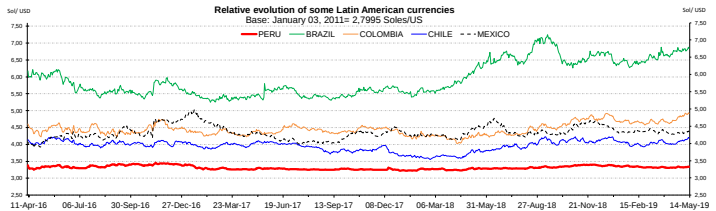


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Key Indicators

Indicators	Period	Latest	Previous	Indicators	Today (bps)	Change
GDP (monthly, yoy % ch.)	Feb-19	2.09	1.58	CDS 3y	33	1
CPI Inflation (yoy % ch.)	Apr-19	2.59	2.25	CDS 5y	66	2
Core Inflation (yoy % ch.)	Mar-19	2.56	2.39	CDS 10y	123	2
Target Inflation (yoy % ch.)	May-19	2.00	2.00	EMBI+	113	5
Unemployment (%)	Mar-19	8.20	7.60	SPIBVL PERU GEN	20 021	0.32%
Trade Balance (US\$ Millions)	Mar-19	392	257	SPIBVL LIMA 25	26 122	-0.69%
Monetary Policy rate (%)	May-19	2.75	2.75			-3.95%
Long term debt		S&P		Volatility of sovereign bond (10 years) - Daily		0.40%
				Volatility of sovereign bond (10 years)- Annualized		6.39%
Foreign currency		BBB+		Fitch		
Local currency		A-		BBB+		
				Moody's		
				A3		
				NICE		
				BBB+		

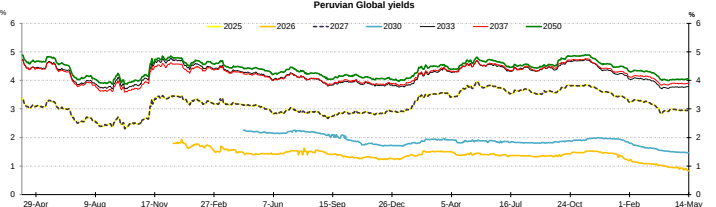
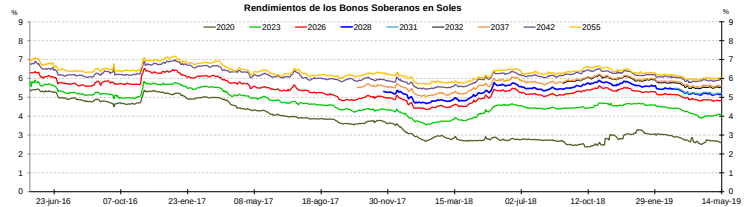


Sovereign Bonds

T-bills and bonds				Outstanding	Coupon %	Price				Yield				No. Day Operations	Last Trade*		Duration	Modified	Average Life	Historical average yield
Description	ISIN	Mnemonic	Accrued Interest			Position		Last trading day	weighted average	Position		Last trading day	weighted average		Date					
						Bid	Ask			Bid	Ask				Amount (Millions PEN)	Years				
22-may-19	PEP010007698	LTP22MAY19		305	-	-	-	99.95	-	-	-	2.44	-	06-mar-19	1	0.02	0.02	0.02	2.90	
19-jun-19	PEP010007707	LTP19JUN19		218	-	-	-	99.76	-	-	-	2.46	-	03-abr-19	24	0.10	0.10	0.10	2.90	
17-jul-19	PEP010007715	LTP17JUL19		238	-	-	-	99.57	-	-	-	2.47	-	17-abr-19	75	0.18	0.17	0.18	2.91	
21-ago-19	PEP010007723	LTP21AGO19		159	-	-	-	99.33	-	-	-	2.48	-	08-may-19	1	0.28	0.27	0.28	2.92	
18-sep-19	PEP010007731	LTP18SEP19		149	-	-	-	99.13	-	-	-	2.50	-	27-mar-19	26	0.35	0.34	0.35	2.94	
15-oct-19	PEP010007749	LTP16OCT19		121	-	-	-	99.94	-	-	-	2.51	-	24-abr-19	33	0.43	0.42	0.43	2.95	
20-nov-19	PEP010007756	LTP20NOV19		60	-	-	-	99.69	-	-	-	2.53	7	06-feb-19	1	0.53	0.51	0.53	2.97	
04-dic-19	PEP010007764	LTP04DIC19		29	-	-	-	99.59	-	-	-	2.54	-	20-mar-19	9	0.57	0.55	0.57	2.98	
22-ene-20	PEP010007772	LTP22ENE20		123	-	-	-	99.24	-	-	-	2.55	-	08-may-19	48	0.70	0.69	0.70	3.01	
19-feb-20	PEP010007780	LTP19FEB20		30	-	-	-	98.04	-	-	-	2.57	-	13-mar-19	23	0.78	0.76	0.78	3.03	
18-mar-20	PEP010007798	LTP18MAR20		84	-	-	-	97.84	-	-	-	2.58	-	10-abr-19	37	0.86	0.84	0.86	3.05	
15-abr-20	PEP010007806	LTP15ABR20		54	-	-	-	97.63	-	-	-	2.59	5	24-abr-19	33	0.94	0.91	0.94	3.08	
12-ago-20	PEP010007833	SB12AGO20	19.71	644	7.840	-	-	106.30	-	-	-	2.62	-	09-may-19	2.0	1.21	1.18	1.24	4.11	
12-sep-23	PEP010007843	SB12SEP23	8.90	5 887	5.200	104.19	104.30	104.22	4.11	4.08	4.10	4.09	5	14-may-19	13.0	3.97	3.81	4.33	5.09	
12-ago-24	PEP010007854	SB12AGO24	14.33	11 393	5.700	106.08	106.13	106.13	4.37	4.36	4.36	4.35	13	14-may-19	32.0	4.64	4.45	5.24	5.29	
12-ago-26	PEP010007865	SB12AGO26	20.61	12 515	6.200	120.49	120.52	120.52	4.80	4.80	4.80	4.81	56	14-may-19	184.0	5.76	5.50	7.24	5.67	
12-ago-28	PEP010007876	SB12AGO28	15.96	14 171	6.350	108.72	108.76	108.69	5.14	5.14	5.15	5.14	24	14-may-19	64.0	7.24	6.88	9.24	5.96	
12-feb-29	PEP010007886	SB12FEB29	14.93	13 577	5.940	105.58	105.58	105.56	5.19	5.19	5.19	5.19	102	14-may-19	424.8	7.60	7.23	9.74	6.01	
12-ago-31	PEP010007897	SB12AGO31	17.47	14 292	6.950	112.25	112.30	112.35	5.55	5.55	5.55	5.54	9	14-may-19	61.5	8.67	8.22	12.24	6.19	
12-ago-32	PEP010007899	SB12AGO32	15.46	13 382	6.150	104.98	105.03	104.94	5.61	5.60	5.61	5.60	27	14-may-19	77.0	9.36	8.86	13.24	6.27	
12-ago-37	PEP010007921	SB12AGO37	17.35	12 553	6.900	110.58	110.64	110.58	5.94	5.94	5.94	5.94	17	14-may-19	58.1	11.03	10.41	18.24	6.46	
12-feb-42	PEP010007947	SB12FEB42	17.22	4 443	6.850	-	-	109.80	-	-	-	6.05	-	08-may-19	10.0	12.31	11.61	22.74	6.54	
12-feb-55	PEP010007952	SB12FEB55	16.88	2 272	6.714	-	-	108.92	-	-	-	6.10	-	29-abr-19	10.0	14.68	13.83	35.74	6.64	
13-oct-24	PEP010007899	SB13OCT24	8.50	1 323	6.84% + VAC	-	-	125.31	-	-	-	1.88	-	05-mar-18	5.0	4.77	4.68	5.41	3.09	
12-feb-30	PEP010007948	SB12FEB30	8.05	87	2.89%+VAC	-	-	106.54	-	-	-	2.18	-	05-mar-18	5.0	9.45	9.25	10.74	3.46	
31-ene-35	PEP010007958	SB11ENE35	30.75	1 359	7.39% + VAC	-	-	162.07	-	-	-	2.54	-	14-ene-19	51.0	10.97	10.70	15.71	3.57	
12-feb-40	PEP010007966	SB12FEB40	8.76	258	3.14%+VAC	-	-	107.48	-	-	-	2.65	-	14-ene-19	80.0	15.74	15.33	20.74	3.67	
12-ago-46	PEP010007958	SB12AGO46	13.68	615	3.83% + VAC	-	-	120.37	-	-	-	2.74	-	24-may-18	15.0	18.24	17.75	27.24	3.77	
12-feb-54	PEP010007970	SB12FEB54	9.12	434	3.26%+VAC	-	-	113.28	-	-	-	2.66	-	03-feb-17	1.0	22.07	21.50	34.74	3.87	

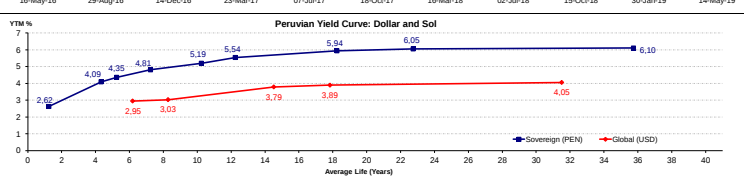
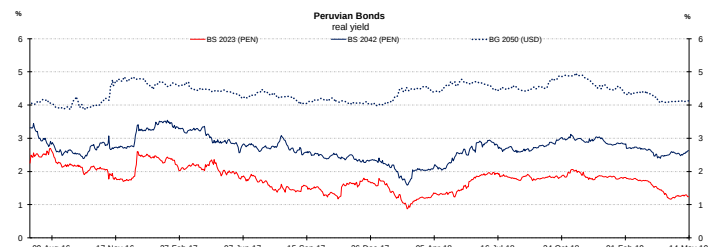
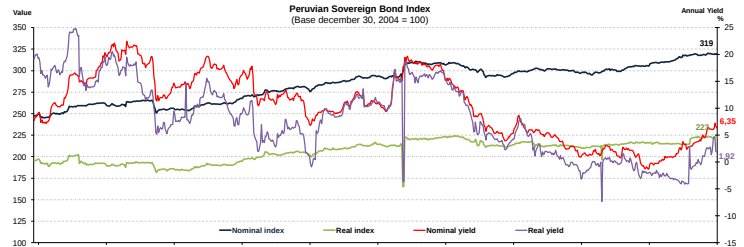
Global Bonds

Bonds	ISIN	Outstanding Millions USD	Coupon %	Price	Change (bps)		Price Spread Bid / Ask	Yield %	Change (bps)		Spread over Treasury (bp)	Change (bps)		Sensitivity Analysis			Average Life Years
					Daily	Weekly			Daily	Weekly		Daily	Weekly	Duration Years	Modified Duration	Convexity	
Peru Global 25	US715638AS19	1 793	7.350	124.71	0.00	-0.09	0.34	2.95	0	0	54	24	28	5.12	5.05	0.31	6.28
Peru Global 26	XS1315181708	€1 100	2.750	112.49	0.10	0.29	0.55	0.83	-2	-5	123	-1	-2	6.21	6.16	0.46	6.81
Peru Global 27	US715638BS05	1 250	4.125	107.99	0.06	-0.10	0.30	3.0	-1	1	37	-2	2	6.35	6.25	0.57	7.39
Peru Global 30	XS13173156618	€1 000	3.750	122.65	0.03	0.08	0.67	1.47	0	-1	156	0	2	9.05	8.98	1.00	10.87
Peru Global 33	US715638AP79	2 188	8.750	155.03	-0.06	-0.42	0.52	3.79	0	2	113	-1	6	9.47	9.29	1.16	14.74
Peru Global 37	US715638AU64	1 165	6.550	133.97	0.15	-0.14	0.42	3.89	-1	1	123	-2	4	11.70	11.47	1.61	18.09
Peru Global 50	US715638BM30	2 545	5.625	127.80	0.07	-0.36	0.41	4.05	0	2	121	-1	3	16.55	16.23	3.90	31.98



Peruvian sovereign bond index

Index	Value	Change		Annual yield %	Change (bps)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	12-Aug-28	12-Sep-23	12-Oct-24	12-Nov-25	12-Dec-26	12-Jan-27	12-Feb-28	12-Mar-29	12-Apr-30	12-May-31	12-Jun-32	12-Jul-33
Sovereign nominal bond index	319	0.34	0.39	6.35	-0.4	0.3	0.00	5.32	10.54	13.15	13.71	0.00	12.36	14.06	12.29	12.10	4.29	
Index	Value	Change		Annual yield %	Change (bps)		Index composition (%)											
		Daily	Weekly		Daily	Weekly	13-Jul-19	13-Oct-24	12-Feb-38		21-Jan-35	12-Feb-40	12-Aug-46	12-Feb-54				
Sovereign real bond index	223	-0.1	0.9	1.92	-0.02	-0.2	0.37	28.50	2.11		38.30	6.31	13.22	11.20				



Currency	Spot	Change (%)				
		1W	1M	3M	6M	12M
Sol (Soles / Dollar)	3.32	0.24	0.71	-0.31	-1.45	2.02
Forwards PEN	1M	Tenors				
		2M	3M	6M	9M	12M
Sol (Soles / Dollar)	3.34	3.34	3.36	3.38	3.36	3.37
Interest Rates (%)	O/N	Tenors				
		1W	1M	3M	6M	12M
PEN Interbank Rates	2.75	3.58	4.82	4.93	5.06	5.35
USD Interbank Rates	1.75	0.22	1.15	1.64	1.76	2.02

Operations in the foreign exchange market with non-banking customers (millions of US\$)

Spot market	Dates						
	14-May-19	13-May-19	10-May-19	9-May-19	8-May-19	7-May-19	6-May-19
Purchases	321	321	356	416	293	283	288
Sales	303	303	361	705	249	229	405
Forward purchases	Dates						
	14-May-19	13-May-19	10-May-19	9-May-19	8-May-19	7-May-19	6-May-19
Pacted	110	110	282	204	165	112	215
Redemption	34	34	246	42	28	220	126
Forward sells	Dates						
	14-May-19	13-May-19	10-May-19	9-May-19	8-May-19	7-May-19	6-May-19
Pacted	210	210	394	425	344	156	307
Redemption	37	37	394	360	201	278	173